



INTERNATIONAL OPEN INTEREST REPORT

JULY 1992

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INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

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OPEN INTEREST	JULY 1991	JULY 1992
Belgian Government Bonds		1,239
Stock Options		9,867
BELFOX		11,106
Gold Options on Actuals	357,434	199,993
US\$ Denominated Live Cattle	109	724
US\$ d. arabica Coffee		1,618
US\$ d. arabica Coffee Opt.		22
US\$ d. robusta Coffee		94
US\$ Denominated Cotton	22	
US\$ Denominated Calf		178
Interest Rate		181,473
U.S. Dollar Futures	25,408	140,981
U.S. Dollar Opt. on Actuals		3,600
Bovespa Stock Index	18,015	17,030
BM&F, Brazil	401,008	545,713
DAX	23,286	50,179
BUND	14,189	66,784
Medium Term Notional Bond (BOBL)		28,746
DAX Options		777,740
BUND Options		45,169
Options on DAX Future		
DTB, Germany	37,475	968,618
Gold Options	17,505	12,723
Dollar/Guilder Options	36,940	47,184
Pound/Sterling/Guilder Opt	382	
Dutch Gov't Bond Options	53,818	27,403
EOE Stock Index Options	108,027	156,591
Eurotop 100	522	512
Major Market Index Options	52,302	137,944
Dutch Top 5 Index	9,261	17,998
EUROPEAN OPTIONS EXCHANGE	278,757	400,355
EOE Stock Index (FTI)	10,834	9,925
Deliverable Bond (FTO)	1,355	822
Eurotop 100 Index (FET)	55	45
Dutch Top 5 Index (FT5)	570	587
US Dollar/Guilder (FUS)		776
FINANCIAL FUT. MKT. AMSTERDAM	12,814	12,155

OPEN INTEREST	JULY 1991	JULY 1992
Danish Government Bond 9% 1995		3,454
Danish Government Bond 9% 2000	5,308	7,821
9% 2022 Mortgage Bonds		1,003
KFX Stock Index	3,052	7,483
Danish Government Bond 9% 2000 Options	2,055	6,796
KFX Stock Index Options	5,892	12,848
Stock Options	10,356	10,233
GUARANTEE FUND DANISH OPT&FUT	26,663	49,638
DIBOR	690	965
Long Gilt	440	202
Short Gilt	300	145
ISEQ Index	24	
IRISH FUTURES & OPTIONS EXCH	1,454	1,312
Crude Palm Oil	7,865	7,898
Tin	13	9
RBD Palm Olein	0	
Cocoa	473	205
KUALA LUMPUR COMMODITY EXCH	8,351	8,112
Financial Times Share Index	37,238	47,214
Three Mth Pound (1/2M)	135,352	236,574
Long Gilt	33,789	64,049
3 Month Ecu	4,882	11,467
Eurodollar	28,843	29,400
US T-Bond	3,714	3,591
Eurotrack 100	222	
Euroswiss	17,017	45,936
Eurolira		21,913
Yen Bond		
Italian Government Bond		38,563
Euromark	115,365	353,650
German Government Bund	90,251	119,726
Ecu Bond	1,299	0
German Government Bund Option	197,117	290,457
Italian Government Bond Option		76,109
Eurodollar Option	5,444	10,323
US T-Bond Option	2,992	6,271
Euromark Options	49,042	214,314
Long Gilt Option	39,643	143,535
Short Sterling Options	79,630	204,190
FT-SE 100 Option		213,038
Eurotrack Option		
Equity (individual) Option		529,165
LIFFE, UK	841,840	2,659,485
High Grade Aluminium	188,967	295,675
Copper - Grade A	157,055	244,639
Standard Lead	15,934	29,472
Primary Nickel	20,515	29,440
Special High Grade Zinc	57,403	111,727
Tin	4,712	13,178
(LME Open Interest - 3rd Wed)		
LONDON METAL EXCHANGE, UK	444,586	724,131

OPEN INTEREST	JULY 1991	JULY 1992
CAC 40 Index	16,797	20,354
ECU Bond	2,323	12,805
ECU Bond Option	2,600	14,170
Notional Bond	97,500	210,040
Notional Bond Options	352,467	623,416
3 Month Pibor	45,902	60,424
3 Month Pibor Option	96,454	169,020
Potatoe	1,114	743
Sugar	11,395	12,088
Coffee	61	8
MATIF, Paris	626,613	1,123,068
MIBOR	97,720	26,212
3 Year Notional Bond	93,210	4,479
5 Year Notional Bond	34,090	
10 Year Notional Bond		12,915
Spanish Peseta/US Dollar		157
Spanish Peseta/Deutschemark		2,500
3 Year Notional Bond Options		2,250
10 Year Notional Bond Options		35,243
MIBOR Options		1,000
MEFF RENTA FIJA, Spain	225,020	84,756
Livestock	627	3,500
Livestock Options	136	4,577
MERFOX, Argentina	763	8,077
CAC 40 Index (Short Term) Options	90,275	62,621
CAC 40 Index (Long Term) Options		140,764
MONEP, Paris	90,275	203,385
Canadian Gov't Bond Options	1,486	3,214
Bankers Acceptance Futures 3 Months	12,063	30,336
Bankers Acceptance Futures 1 Month		1,712
Canadian Gov't Bond	7,507	5,818
Equity Options	71,509	71,017
Opt. on Canadian Gov't Bonds	2,375	379
MONTREAL EXCHANGE	94,940	112,476
5 Year Government Stock	12,827	13,104
5 Year Government Stock Opt.	2,591	7,724
10 Year Government Stock	38	
90 Day Bank Bill	34,713	28,551
90 Day Bank Bill Options	7,109	7,668
Barclays Share Index	176	
Barclays Share Index Options	64	
New Zealand Dollar	0	
New Zealand Dollar Options	0	
New Zealand Wool	226	
Forty Index		98
Forty Index Options		63
NEW ZEALAND FUTURES EXCHANGE	57,744	57,208

OPEN INTEREST	JULY 1991	JULY 1992
Gold	90	200
Eurodollar	55,475	63,275
Deutschemark	179	244
Japanese Yen	163	246
British Pound	71	130
Nikkei Stock Average	8,795	56,856
High Sulphur Fuel Oil	4,612	5,396
Gasoil	68	2,430
Euroyen	37,445	100,503
Euromark	907	835
Eurodollar Options	542	2,135
Euroyen Options	9,809	9,588
Nikkei Option		34,202
Deutschemark Options	0	0
Japanese Yen Options	0	0
SIMEX, Singapore	118,156	276,040
Swiss Market Index	5,603	12,521
ETOP	184	
5 Year Swiss Franc		9,932
3 Month Euro Swiss Franc	6,205	5,534
Swiss Government Bond		3,487
ETOP Option	5,578	
Swiss Market Index Opt.	154,201	215,116
SOFFEX, Switzerland	171,771	246,590
Interest Rate Options	3,994	900
OMX (Index) Options	63,420	99,315
GEMx Options	4,870	
STOCKHOLM OPTIONS EXCHANGE	72,284	100,215
All Ordinaries Share Price Index	9,279	8,185
Fifty Leaders Share Price Index		0
90 Day Bank Bills	164,011	226,813
3 Year Treasury Bonds	38,404	86,221
10 Year Treasury Bonds	54,782	66,487
Live Cattle (Cash Set)	81	15
Wool (Cash Set)	54	161
All Ordinaries Share Price Index Options	33,172	27,769
Fifty Leaders Share Price Index Options		0
90 Day Bank Bill Options	79,947	149,132
3 Year Treasury Bond Options	8,218	31,149
10 Year Treasury Bond Option	47,755	68,357
SYDNEY FUTURES EXCHANGE	435,703	664,289
TSE 35 Index	1,350	2,374
TSE 35 Options	7,950	9,187
Silver Options	332	22
TORONTO FUTURES EXCHANGE	9,632	11,583

OPEN INTEREST	JULY 1991	JULY 1992
Wheat	9,021	7,914
Oats	2,839	5,040
Thunder Bay Barley	6,650	4,516
Western Barley	1,143	3,330
Rye	1,171	1,576
Flax Seed	5,657	6,627
Canola/Rape Seed	28,174	25,873
Wheat Options		640
Canola Options		10,233
WINNIPEG COMMODITY EXCHANGE	54,655	65,749
Red Beans	6,554	7,049
Imported Soybeans	22,918	16,391
*HOKKAIDO GRAIN EXCHANGE	29,472	23,440
Hang Seng Index	6,349	7,709
3-MONTH HIBOR	101	1
Sugar	1,150	
Hang Seng Comm.&Ind.Sub-Index		1
Hang Seng Properties Sub-Index		1
Hang Seng Finance Sub-Index		1
Hang Seng Utilities Sub-Index		1
HONG KONG FUTURES EXCHANGE	7,600	7,714
Red Beans	7,658	6,200
Imported Soybeans	14,769	20,870
Corn		9,881
*KANMON COMMODITY EXCHANGE	22,427	36,951
Red Beans	6,406	4,675
Imported Soybeans	21,713	36,374
*KOBE GRAIN EXCHANGE	28,119	41,049
Raw Silk	8,040	7,105
*KOBE RAW SILK EXCHANGE	8,040	7,105
Rubber (RSS3)	66,758	39,378
*KOBE RUBBER EXCHANGE	66,758	39,378
Dried Cocoon	25,713	21,632
*MAEBASHI DRIED COCOON EXCH	25,713	21,632
Red Beans	21,509	43,156
Imported Soybeans	14,646	18,133
*NAGOYA GRAIN & SUGAR EXCHANGE	36,155	61,289
Cotton-Yarn (40S)-	48,343	31,028
Staple Fiber Yarn (Dull)	2,003	513
Wool Yarn	6,617	4,147
*NAGOYA TEXTILE EXCHANGE	56,963	35,688
Red Beans	84,348	119,959
Imported Soybeans	72,753	94,147
*OSAKA GRAIN EXCHANGE	157,101	214,106

OPEN INTEREST	JULY 1991	JULY 1992
Nikkei Index Futures	204,305	158,368
Nikkei Index Options	110,948	145,550
*OSAKA SECURITIES EXCHANGE	315,253	303,918
Raw Sugar	130,261	68,945
*OSAKA SUGAR EXCHANGE	130,261	68,945
Wool Yarn	24,446	8,134
Cotton Yarn (20S)	19,614	21,696
Cotton Yarn (40S)	29,614	19,487
*OSAKA TEXTILE EXCHANGE	73,674	49,317
Gold	269,664	245,652
Silver	65,600	14,512
Platinum	283,509	280,058
Rubber	107,841	84,850
Cotton Yarn	110,585	63,238
Woolen Yarn	3,334	703
*TOKYO COMM EXCHANGE INDUSTRY	840,533	689,013
American Soybeans	245,462	304,286
Chinese Soybeans	58	0
Red Beans	204,524	225,659
Corn		27,004
American Soybean Options	0	5,356
*TOKYO GRAIN EXCHANGE	450,044	562,305
3 Month Euroyen	312,885	443,749
1 Year Euroyen		1,767
3 Month Eurodollar	122	
US Dollar - Japanese Yen Curr.	2,071	3,035
3 Month Euroyen Options	37,699	46,145
*TOKYO INTL FINANCIAL FUT EXCH	352,777	494,696
Yen Gov't Bond (10 Yr)	151,399	158,086
Yen Gov't Bond (10 Yr) Opt	67,730	57,098
Yen Gov't Bond (20 Yr)	215	80
US T-Bond Futures	2,453	2,000
TOPIX Stock Index	37,212	20,801
TOPIX Stock Index Options	121	120
*TOKYO STOCK EXCHANGE	259,130	238,185
Raw Sugar	338,442	158,423
*TOKYO SUGAR EXCHANGE	338,442	158,423
Dried Cocoon	28,162	22,315
*TOYAHASHI DRIED COCOON EXCH	28,162	22,315
Raw Silk	9,275	14,827
*YOKOHAMA RAW SILK EXCHANGE	9,275	14,827
*EXCHANGE LOCATED IN JAPAN		

All information provided by exchanges at FIA's request.